

1. Record Nr.	UNINA9910784827003321
Titolo	Advances in quantitative analysis of finance and accounting [[electronic resource] ] . Volume 2 New series // editor, Cheng-Few Lee
Pubbl/distr/stampa	Hackensack, NJ, : World Scientific, c2005
ISBN	1-281-37268-4 9786611372682 981-270-121-4
Descrizione fisica	1 online resource (235 p.)
Collana	Advances in Quantitative Analysis of Finance & Accounting ; ; v.2
Altri autori (Persone)	LeeCheng F
Disciplina	332.015195
Soggetti	Finance - Mathematical models Accounting - Mathematical models
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Preface to Volume 2; Contents; List of Contributors; Chapter 1 Multinomial Lattices and Derivatives Pricing George M. Jabbour, Marat V. Kramin, Timur V. Kramin, Stephen D. Young; 1. Introduction; 2. A General Description of n-Order Multinomial Lattices; 3. Multinomial Lattices and Lognormally Distributed Asset Prices; 4. Practical Implementation and Numerical Results; 5. Conclusions; References; Chapter 2 Value-Relevance of Knowledge Spillovers: Evidence from Three High-Tech Industries Michael K. Fung; 1. Introduction; 2. Measuring Knowledge Spillovers; 3. Data; 3.1. Knowledge spillovers 3.2. Firm-specific financial data4. Empirical Formulation - The Ohlson Model; 5. Results; 6. Conclusions; Acknowledgments; References; Chapter 3 Using Path Analysis to Integrate Accounting and Non-Financial Information: The Case for Revenue Drives of Internet Stocks Anthony Kozberg; 1. Introduction; 2. Literature Review; 3. Data Collection; 4. Methodology; 5. Results; 6. Expanded Testing; 7. Conclusions and Suggestions for Further Research; Acknowledgments; Appendix; References Chapter 4 A Teaching Note on the Effective Interest Rate, Periodic Interest Rate and Compounding Frequency Youngsik Kwak, H. James Williams 1. Introduction; 2. Different Textbook Approaches; 3. When Cash Flows Match Compounding Periods; 3.1. Example 1; 3.2.

Algebraic method; 3.3. Formula method; 3.4. Financial calculator method; 4. When Cash Flows Occur More Frequently than Compounding Periods; 4.1. Example 2; 4.2. Algebraic method; 4.3. Formula method; 4.4. Financial calculator method; 5. When Cash Flows Occur Less Frequently than Compounding Periods; 5.1. Example 3; 5.2. Algebraic method  
5.3. Formula method 5.4. Financial calculator method; 6. Relationships Among Different Interest Rates; 7. Conclusion; References; Chapter 5 Voluntary Disclosure of Strategic Operating Information and the Accuracy of Analysts' Earnings Forecasts Sidney Leung; 1. Introduction; 2. Related Literature; 3. Research Design; 3.1. Sample; 3.2. Measurement of variables; 3.2.1. Disclosure of strategic operating information (SOI); 3.2.2. Analyst forecast errors (AFEs); 3.2.3. Control variables; 4. Results; 4.1. Descriptive statistics and univariate analysis; 4.2. Regression results  
4.3. Sensitivity analyses 4.4. Additional tests; 5. Conclusion; Acknowledgments; References; Chapter 6 Intraday Trading of Island (As Reported to the Cincinnati Stock Exchange) and NASDAQ Van T. Nguyen, Bonnie F. Van Ness, Robert A. Van Ness; 1. Introduction; 2. Literature and Background; 3. Data and Trading Characteristics; 4. Intraday Trading Behavior; 4.1. Number of trades and volume; 4.2. Trade size (in shares and in dollars); 5. Determinants of Trading and Volume; 6. Probability of Informed Trading; 7. Conclusion; References Chapter 7 The Impact of the Introduction of Index Securities on the Underlying Stocks: The Case of the Diamonds and the Dow 30 Bonnie F. Van Ness, Robert A. Van Ness, Richard S. Warr

---

## Sommario/riassunto

News Professor Cheng-Few Lee ranks #1 based on his publications in the 26 core finance journals, and #163 based on publications in the 7 leading finance journals (Source: Most Prolific Authors in the Finance Literature: 1959-2008 by Jean L Heck and Philip L Cooley (Saint Joseph's University and Trinity University). Advances in Quantitative Analysis of Finance and Accounting, New Series is an annual publication designed to disseminate developments in the quantitative analysis of finance and accounting. It is a forum for statistical and quantitative analyses of issues in finance and accounting,

---